

ABSTRACT OF THE INVENTION

A trading process wishing to perform market depth discovery sends a trial order to a market process. The trading process and the market process are both operative on a platform. The market process receives the trial order and enters the trial order into its order book. When responding to market inquiries from trading processes, the market process ignores the trial order. At some point, the market process selects the trial order for pairing with an active contra-side order, as if the trial order was a regular order, and sends a pairing report for zero shares to the trading process that originated the trial order. The market process then removes the trial order from its order file, and pairs the regular orders in its order file such that their pairing priority is unaffected by the trial order.